



Natusus

Daily Trading Worksheet For Feb. 17, 2017

1. S&P500 (ES mini)

a. PREVIOUS DAY (ESH17)

Open	High	Low	Closing
RTH 2350.50	2350.75	2336.75	2345.50

b. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	2366.00	2360.25	2363.00	2876.00
R2	2358.25	2338.00	2331.25	2574.50
R1	2352.00	2325.50	2303.00	2405.50
PPT	2344.50	2303.25	2271.25	2104.00
S1	2337.75	2290.50	2242.75	1934.75
S2	2330.25	2268.25	2211.00	1633.25
S3	2323.75	2255.75	2182.75	1464.25

c. INFLECTION POINTS

	Daily	Weekly
2 nd Short level	2358.50-2361.75	2354.50-2351.50
1 st Short level	2356.50-2354.75	2336.50-2338.50
Key # (control line)	2343.00-2345.50	2300.50-2299.50
1 st Buy level	2329.25-2333.00	2272.25-2274.00
2 nd Buy level	2321.50-2323.50	2262.25-2259.50

The key # is a control point for up or down moves. When price moves from one side of that line to the other and stays in the new range it often indicates a change in trend and the beginning of a stop run. Look for the price to move toward new support and resistance levels, often at/near our buy or sell range. For more information visit www.natusus.com

d. OVERNIGHT CALL (6:00pm to 8:00 am)

	1 st Sell level	2 nd Sell level
	2353.50-2352.50 (sl)	2356.75-2359.50 (sl62.75)
Control line	2345.50	
	2338.50-2337.50 (sl36.50)	2331.50-2329.50 (sl28.50)
	1 st Buy level	2 nd Buy level

f. MURREYMATH LINE

Prior Move	1.95	Up Move	3.91	Down Move	3.91
2355.47	+2/8	2382.81	+2/8	2367.19	+2/8
2353.52	+1/8	2378.91	+1/8	2363.28	+1/8
2351.56	8/8	2375.00	8/8	2359.38	8/8
2349.61	7/8	2371.09	7/8	2355.47	7/8
2347.66	6/8	2367.19	6/8	2351.56	6/8
2345.70	5/8	2363.28	5/8	2347.66	5/8
2343.75	4/8	2359.38	4/8	2343.75	4/8
2341.80	3/8	2355.47	3/8	2339.84	3/8
2339.84	2/8	2351.56	2/8	2335.94	2/8
2337.89	1/8	2347.66	1/8	2332.03	1/8
2335.94	0/8	2343.75	0/8	2328.13	0/8
2333.98	-1/8	2339.84	-1/8	2324.22	-1/8
2332.03	-2/8	2335.94	-2/8	2320.31	-2/8

g. WEEKLY OPTION

	Strike price	Expiration Date	Strike price	Expiration Date
	2385 calls	2/17/17		
Meanline	2335			
	2295 puts	2/17/17		

2. OIL (CL, \$WTIC) (time from 6pm globax market open to following day 2:30pm)**a. PREVIOUS DAY (\$CLH17)**

Open	High	Low	Closing
53.01	53.59	52.68	53.36

b. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	55.03	58.89	61.91	91.79
R2	54.12	55.98	57.42	73.17
R1	53.74	54.92	55.12	63.44
PPT	53.21	53.07	52.93	44.82
S1	52.83	52.01	50.63	35.09
S2	52.30	50.16	48.44	16.47
S3	51.39	47.25	43.95	11.61

c. INFLECTION POINTS

	Daily	Weekly
2nd Short level	55.05	56.15-56.35
1st Short level	54.30	55.65-55.55
Key # (control line)	53.75	53.50-53.70
1st Buy level	52.50	51.80-51.50
2nd Buy level	51.85	50.50-50.70

3. GOLD (GC) (time from 6pm Globex market open to the following day 1:30pm)**a. PREVIOUS DAY (GCJ17)**

Open	High	Low	Closing
1234.30	1243.70	1233.30	1241.60

b. PIVOTS

	Daily	Weekly	Monthly	Yearly
R3	1260.33	1285.80	1339.87	1831.40
R2	1249.93	1260.10	1266.27	1513.90
R1	1245.77	1248.00	1238.83	1132.80
PPT	1239.53	1234.40	1192.67	1196.40
S1	1235.37	1222.30	1165.23	1015.30
S2	1229.13	1208.70	1119.07	878.90
S3	1218.73	1183.00	1045.47	561.40

c. INFLECTION POINTS

	Daily	Weekly
2nd Short level	1260.50-1262.50	1270.50-1272.50
1st Short level	1255.60-1257.10	1255.50-1257.10
Key # (control line)	1246.70-1248.00	1228.30-1229.30
1st Buy level	1232.50-1230.50	1205.50-1207.50
2nd Buy level	1221.20-1223.50	1195.30-1198.50